

IN RE APPLICATION: Robert J. BURNS, et al.

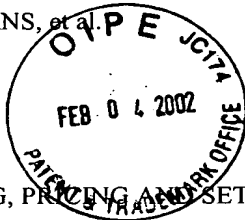
GROUP ART UNIT: 2161

SERIAL NUMBER: 09/931,404

EXAMINER:

#3

FILED: August 17, 2001



FOR: METHOD FOR STRUCTURING, PRICING AND SETTLING A CURRENT MORTGAGE PRICE INDICATOR CONTRACT

INFORMATION DISCLOSURE STATEMENT UNDER 37 C.F.R. 1.97

Assistant Commissioner for Patents
Washington, D.C. 20231

Sir:

Applicant(s) wish(es) to disclose the following information.

REFERENCES

- Applicant(s) wish(es) to make of record the documents listed on the attached Form PTO-1449. Copies of the listed documents are attached, where required, as are either statements of relevancy or any readily available full or partial English translations of any non-English-language documents.

RELATED CASES

- Attached is a list of Applicant's(s') pending applications and issued patents which may be related to the present application. Copies of the documents, where required, are attached along with Form PTO-1449.

CERTIFICATION

The undersigned certifies that

- each item of information contained in this Information Disclosure Statement was cited in a communication from a foreign or international patent office in a counterpart foreign or international application for the first time (to the knowledge of the undersigned, having made reasonable inquiry) not more than three months prior to the filing of this statement.
- no item of information contained in this Information Disclosure Statement was cited in a communication from a foreign or international patent office in a counterpart foreign or international application or, to the knowledge of the undersigned, having made reasonable inquiry, was known to any individual designated in 37 C.F.R. 1.56(c) more than three months prior to the filing of this statement.

BASIS FOR CONSIDERATION

This Information Disclosure Statement is filed:

- without fee and within three months of the filing date of the application.
- without fee and within three months of the date of entry of the U.S. national stage.
- without fee and before the mailing date of a first Office Action on the merits (to the knowledge of the undersigned).
- without fee and with the appropriate certification above.
- without fee and with a new CPA application.
- without fee and with a Request for Continued Examination.
- with fee and before the mailing date of any of a Final Office Action, Notice of Allowance or an action that otherwise closes prosecution (to the knowledge of the undersigned).
- with fee, appropriate certification above, and before payment of the Issue Fee.

DEPOSIT ACCOUNT

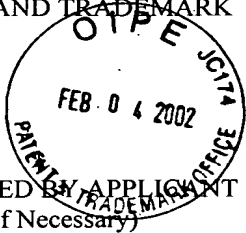
- Please charge any additional fees for the papers being filed herewith and for which no check is enclosed herewith, or credit any overpayment to Deposit Account No. 50-1442.

Respectfully submitted,

PIPER MARBURY RUDNICK & WOLFE LLP

Steven B. Kelber
Attorney of Record
Registration No. 30,073

1200 Nineteenth Street, N.W.
Washington, DC 20036-2412
Telephone No. (202) 861-3900
Facsimile No. (202) 223-2085

Form PTO 1449 (Modified)	U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE	DOCKET NO. 9575-001-23	SERIAL NO. 09/931,404
		APPLICANT Robert J. BURNS <i>et al.</i>	
		FILING DATE August 17, 2001	GROUP ART UNIT 2161
LIST OF REFERENCES CITED BY APPLICANT (Use Several Sheets if Necessary)			

U.S. PATENT DOCUMENTS

EXAMINER INITIAL		DOCUMENT NUMBER	DATE	NAME	CLASS	SUB CLASS	FILING DATE IF APPROPRIATE
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						

FOREIGN PATENT DOCUMENTS

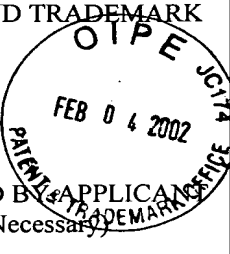
		DOCUMENT NUMBER	DATE	COUNTRY	TRANSLATION YES NO	
	AL					
	AM					
	AN					
	AO					
	AP					

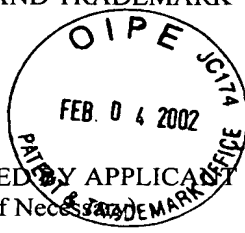
OTHER REFERENCES (Including Author, Title, Date, Pertinent Pages, Etc.)

	AQ1	Frank E. Nothaft <i>et al.</i> ; <i>The Failure of the Mortgage-Backed Contract</i> , The Journal of Futures Markets, Aug. 1995, pp. 585-603.
	AR1	Gregory Koutmos <i>et al.</i> , <i>Hedging GNMA Mortgage-Backed Securities with T-note Futures: Dynamic Versus Static Hedging</i> , Real Estate Economics, June 22, 1999, p. 335.
	AS1	Elizabeth Tashjian, <i>Optimal Futures Contract Design: Futures Markets in the 21st Century</i> , 35 Quarterly Review of Economics and Finance 153 (June 22, 1995).
	AT1	John Morris, "Ginnie Mae II" May Solve Pandora's Box Woes, The American Banker, Oct. 18, 1983, p. 13.

EXAMINER	DATE CONSIDERED
----------	-----------------

*EXAMINER: Initial if reference is considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to Applicant.

Form PTO 1449 (Modified)		U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE	DOCKET NO. 9575-001-23	SERIAL NO. 09/931,404
LIST OF REFERENCES CITED BY APPLICANT (Use Several Sheets if Necessary)			APPLICANT Robert J. BURNS <i>et al.</i>	
			FILING DATE August 17, 2001	GROUP ART UNIT 2161
	AQ2	Ben Weberman, <i>The Pioneer Instrument of Interest Rate Futures Is Dying: Is There a Way to Profit from its Death Throes?</i> , Forbes, Feb. 11, 1985, p.186.		
	AR2	Commodity Futures Trading Commission, Notice of Proposed Contract Market Rule Change, 47 Fed. Reg. 11308 (March 16, 1982).		
	AS2	Commodities Futures Trading Commission, Chicago Board of Trade; Proposed Amendments Relating to the Government National Mortgage association Certificate Delivery Futures Contract, 48 Fed. Reg. 46833 (October 14, 1983).		
	AT2	Commodity Futures Trading Commission, Notice of Availability of the Terms and Conditions of Proposed Commodity Futures Contract, 48 Fed. Reg. 33029 (July 20, 1983).		
	AQ3	Commodities Futures Trading Commission, Chicago Board of Trade; Proposed Amendments Relating to the Government National Mortgage Association-II Futures Contract, 50 Fed. Reg. 34734 (August 27, 1985).		
	AR3	Commodity Futures Trading Commission, Proposed Amendments Relating to GNMA Futures Contract and a Proposal to Recommence Trading in That Contract, 52 Fed. Reg. 48559 (December 23, 1987).		
	AS3	Commodity Futures Trading Commission, Notice of Availability of the Terms and Conditions of Proposed Commodity Option Contract, 52 Fed. Reg. 48861 (December 28, 1987).		
	AT3	Securities and Exchange Commission, Proposed Rulemaking, 52 Fed. Reg. 6340 (March 3, 1987).		
	AQ4	Commodity Futures Trading Commission, Publication of and Request for Comment on Proposed Rules Having Major Economic Significance; Amendment to the GNMA-CD Futures Contract of the Chicago Board of Trade, 45 Fed. Reg. 66493 (October 7, 1980).		
	AR4	Securities and Exchange Commission, Self-Regulatory Organization, Proposed Rule Changes, 46 Fed. Reg. 19125 (March 27, 1981).		
	AS4	Securities and Exchange Commission, Chicago Board Options Exchange, Inc.; Order Approving Amended Proposed Rule Change, 46 Fed. Reg. 15242 (March 4, 1981).		
	AT4	Securities and Exchange Commission, Government National Mortgage Association Options Proposal, 45 Fed. Reg. 51016 (July 31, 1980).		
	AQ5	Securities and Exchange Commission, Chicago Board Options Exchange, Inc.; Order Approving Proposed Rule Change Relating to Deletion of Rules Concerning GNMA and Foreign Currency Options, 53 Fed. Reg. 35144 (September 9, 1988).		
	AR5	Commodity Futures Trading Commission, Publication of and Request for Comment on Proposed Rules Having Major Economic Significance; Amendments to the GNMA-CD Futures Contract of the Chicago Board of Trade; Correction, 45 Fed. Reg. 70961 (October 27, 1980).		
	AS5	David Kiley, <i>New GNMA Futures</i> , National Mortgage News, April 28, 1986, p. 1.		
	AT5	Deborah Hargreaves, <i>The Financial Times Limited (London): CBOT to Launch Mortgage Contract</i> , 246 (June 15, 1989).		
	AQ6	National Mortgage News: Risk Management (February 3, 1986).		
	AR6	John Morris, <i>The Bond Buyer: Chicago Board of Trade Launches Ginnie Mae II Futures Program</i> , 262 (March 23, 1984).		
	AS6	Commodities Futures Trading Commission, Proposed Contract Market Designation for New York Futures Exchange's GNMA Contract Application, 46 Fed. Reg. 46276 (September 17, 1981).		

Form PTO 1449 (Modified)		U.S. DEPARTMENT OF COMMERCE PATENT AND TRADEMARK OFFICE		DOCKET NO. 9575-001-23	SERIAL NO. 09/931,404
		APPLICANT Robert J. BURNS <i>et al.</i>			
		FILING DATE August 17, 2001		GROUP ART UNIT 2161	
LIST OF REFERENCES CITED BY APPLICANT (Use Several Sheets if Necessary)					
	AT6	Securities and Exchange Commission, Chicago Board Options Exchange Inc., and Options Clearing Corp.; Filing and Order Approving Rule Changes, 47 Fed. Reg. 46934 (October 21, 1982).			
	AQ7	Securities and Exchange Commission, Options Clearing Corporation ("OCC"); Order Approving Proposed Rule Change, 47 Fed. Reg. 46941 (October 21, 1982).			
	AR7	Securities and Exchange Commission, Sears Government Investment Trust, <i>et al.</i> , Filing of Application for an Order of Exemption, 48 Fed. Reg. 24511 (June 1, 1983).			
	AT7	Securities and Exchange Commission, Options Clearing Corp. ("OCC"); Order Approving Proposed Rule Change, 46 Fed. Reg. 40849 (August 12, 1981).			
	AQ8	Securities and Exchange Commission, Chicago Board Options Exchange, Inc.; Filing of Proposed Rule Change, 46 Fed. Reg. 2439 (January 9, 1981).			
	AR8	Securities and Exchange Commission, Self-Regulatory Organizations; Proposed Rule Change; Relating to Trading of GNMA Options, 46 Fed. Reg. 15242 (March 4, 1981).			
	AS8	Arjun Chatrath <i>et al.</i> , <i>Futures Commitments and Commodity Price Jumps</i> , The Financial Review, Aug. 1, 1999, p. 95.			
	AT8	CBOT is Considering New Try at MBS Futures and Options, The Mortgage Marketplace, April 6, 1992, p.1.			
	AQ9	David C. Ling, <i>Mortgage-backed Futures and Options</i> , 21 Journal of the American Real Estate and Urban Economics Association 47-67 (Spring 1993).			
	AS9	Nomura Writes MTGE Options Contracts, Bondweek, Oct. 8, 1990, p.4.			
EXAMINER				DATE CONSIDERED	
<p>*EXAMINER: Initial if reference is considered, whether or not citation is in conformance with MPEP 609; draw line through citation if not in conformance and not considered. Include copy of this form with next communication to Applicant.</p>					